

**City of San Diego**  
**Office of the City Treasurer**  
**Investments Division**



<b>Portfolio Breakdown &amp; Statistics</b>	<b>As of</b>	<b>9/30/2009</b>
	<b><i>Liquidity</i></b>	<b><i>Core</i></b>
Portfolio Size	\$682,987,542	\$1,340,634,024
% of total pool	33.75%	66.25%
Portfolio Duration*	0.330	1.803
Index Duration*	0.363	1.930
% of index	90.91%	93.42%
Weighted Average Days to Maturity	120	710
Earned Income Yield	0.685%	3.771%
* Macaulay's Duration for fund 9997 and Effective Duration for fund 9998.		

Note: These figures do not include the effects of trades settling over month-end. After the trades settle, Core duration increases to 1.845, Liquidity duration decreases to .321, and the Core/Liquidity split adjusts to 65.59% Core/34.41% Liquidity.